

Data Science Week 2020

November 30th - December 4th

<https://sites.google.com/view/data-science-week-2020/home>

Monday 30th November 2020 6:00pm KT216

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Dimension Reduction and Variable Selection for High-Dimensional Multivariate Linear Regression

This talk will consist of two parts. In the first part, I will discuss reduced rank regression with matrix projections for high-dimensional multivariate linear regression, and present some technical results, simulation study and a case study illustrating the results and methods. In the second part of the talk, I will discuss envelope-based reduced rank regression for high-dimensional multivariate linear regression and present the corresponding results, and make some comparative comments with the first part.

Virtual Presentation: <https://purdue.webex.com/meet/aselvite>

